

INTISARI

Jenis penelitian ini adalah penelitian kausal komparatif. Sampel penelitian ini adalah laporan keuangan perusahaan yang terdaftar di LQ-45 pada Bursa Efek Indonesia (BEI) untuk periode 2011-2015 sebanyak 45 perusahaan dengan sampel 20 perusahaan. Teknik pengambilan sampel yang digunakan dalam penelitian ini adalah metode *purposive sampling* yaitu teknik pengambilan sampel dengan pertimbangan tertentu yang didasarkan pada kepentingan penelitian. Data yang digunakan merupakan data sekunder berupa laporan keuangan perusahaan yang diperoleh dari Galeri Investasi Bursa efek Indonesia (GI-BEI) STIESIA Surabaya dan situs resmi BEI yaitu www.idx.co.id dan dikumpulkan dengan metode dokumentasi. Teknik analisis data yang digunakan dalam penelitian ini adalah analisis regresi linier berganda.

Hasil penelitian ini menunjukkan bahwa secara parsial *Return on Asset* (ROA) dan *Earning Per Share* (EPS) berpengaruh positif dan signifikan terhadap harga saham. Sedangkan untuk *Operating Profit Margin* (OPM) berpengaruh negatif akan tetapi signifikan terhadap harga saham. Selanjutnya untuk variabel independen yang lain yaitu *Return on Equity* (ROE) dan *Net Profit Margin* (NPM) menunjukkan hasil bahwa terdapat pengaruh negatif dan tidak signifikan terhadap harga saham.

Kata Kunci: *Return on Asset* (ROA), *Return on Equity* (ROE), *Net Profit Margin* (NPM), *Operating Profit Margin* (OPM), *Earning Per Share* (EPS), dan Harga Saham.

ABSTRACT

This research is meant to find out the partial influence of Return on Asset (ROA), Return on Equity (ROE), Net Profit Margin (NPM), Operating Profit Margin (OPM) and Earning per Share (EPS) to the stock price on the companies which are listed in LQ-45 in Indonesia Stock Exchange (IDX) in 2011-2015 periods.

This research is comparative causal research. The sample the financial statements of 45 companies which are listed in LQ-45 in Indonesia Stock Exchange (IDX) in 2011-2015 periods and as many as 20 companies have been selected as samples. The sample collection technique has been done by using purposive sampling; it is the sample collection technique which is carried out by using certain determination on the basis of the research interest. The data is the secondary data in the form of financial statements of the companies which have been obtained from the STIESIA Surabaya Investment Gallery Indonesia Stock Exchange (GI-IDX) and the official website of IDX i.e. www.idx.co.id and the results have been collected by using documentation method. The data analysis technique has been carried out by using multiple linear regressions analysis.

The result of the research shows that partially the Return on Asset (ROA) and the Earning per Share (EPS) has significant and positive influence to the stock price. Meanwhile, the Operating Profit Margin (OPM) has significant and negative influence to the stock price. Moreover, other independent variables i.e. Return on Equity (ROE) and Net Profit Margin (NPM) shows the result that there are negative and insignificant influences to the stock price.

Keywords: *Return On Asset (ROA), Return On Equity (ROE), Net Profit Margin (NPM), Operating Profit Margin (OPM), Earning Per Share (EPS), and Stock Price.*